



4810-39-P

DEPARTMENT OF THE TREASURY

Government Securities: Call for Large Position Reports

AGENCY: Office of the Assistant Secretary for Financial Markets, Treasury.

ACTION: Notice.

SUMMARY: The Department of the Treasury ("Department" or "Treasury") called for the submission of Large Position Reports by those entities whose reportable positions in the 1-1/4% Treasury Notes of January 2019 equaled or exceeded \$2 billion as of close of business February 21, 2012.

DATES: Large Position Reports must be received before noon Eastern Time on March 2, 2012.

ADDRESSES: The reports must be submitted to the Federal Reserve Bank of New York, Government Securities Dealer Statistics Unit, 4th Floor, 33 Liberty Street, New York, New York 10045; or faxed to 212-720-5030.

FOR FURTHER INFORMATION CONTACT: Lori Santamorena; Kurt Eidemiller; or Kevin Hawkins; Bureau of the Public Debt, Department of the Treasury, at 202-504-3632.

SUPPLEMENTARY INFORMATION: In a press release issued on February 27, 2012, and in this *Federal Register* notice, the Treasury called for Large Position Reports from entities whose reportable positions in the 1-1/4% Treasury Notes of January 2019 equaled or exceeded \$2 billion as of the close of business Tuesday, February 21, 2012. Entities whose reportable positions in this note equaled or exceeded the \$2 billion threshold must submit a report to the Federal Reserve Bank of New York. This call for

Large Position Reports is pursuant to the Department's large position reporting rules under the Government Securities Act regulations (17 CFR Part 420). Entities with positions in this note below \$2 billion are not required to file reports. Large Position Reports must be received by the Government Securities Dealer Statistics Unit of the Federal Reserve Bank of New York before noon Eastern Time on Friday, March 2, 2012, and must include the required positions and administrative information. The reports may be faxed to (212) 720-5030 or delivered to the Bank at 33 Liberty Street, 4th floor.

The 1-1/4% Treasury Notes of January 2019, Series G-2019, have a CUSIP number of 912828 SD 3, a STRIPS principal component CUSIP number of 912820 ZV 2, and a maturity date of January 31, 2019.

The press release and a copy of a sample Large Position Report, which appears in Appendix B of the rules at 17 CFR Part 420, are available at the Bureau of the Public Debt's website at www.treasurydirect.gov/instit/statreg/gsareg/gsareg.htm.

Questions about Treasury's large position reporting rules should be directed to Treasury's Government Securities Regulations Staff at Public Debt on (202) 504-3632. Questions regarding the method of submission of Large Position Reports should be directed to the Government Securities Dealer Statistics Unit of the Federal Reserve Bank of New York at (212) 720-7993.

The collection of large position information has been approved by the Office of Management and Budget pursuant to the Paperwork Reduction Act under OMB Control Number 1535-0089.

Mary J. Miller,

Assistant Secretary for Financial Markets.

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